

Initiation à l'économétrie des données de panel

François LEGENDRE

Centre d'Études de l'Emploi

Résultats des différentes proc du système Sas

Listing 1 – Résultat de l'estimation dans la dimension totale

The REG Procedure					
Model: MODEL1					
Dependent Variable: lq					
Number of Observations Read		504			
Number of Observations Used		504			
NOTE: No intercept in model. R-Square is redefined.					
Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	30	2654.25856	88.47529	711.42	<.0001
Error	474	58.94892	0.12436		
Uncorrected Total	504	2713.20749			
Root MSE		0.35265	R-Square	0.9783	
Dependent Mean		2.26461	Adj R-Sq	0.9769	
Coeff Var		15.57237			
Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t
lk	1	0.25262	0.02140	11.81	<.0001
ll	1	0.38674	0.03062	12.63	<.0001
dt1978	1	-0.60568	0.17747	-3.41	0.0007
dt1979	1	-0.60164	0.17713	-3.40	0.0007
...					
dt2004	1	-0.21827	0.16574	-1.32	0.1885
dt2005	1	-0.20028	0.16503	-1.21	0.2255

Listing 2 – Résultat de l'estimation dans la dimension intra-individuelle I

```

The REG Procedure
Model: MODEL1
Dependent Variable: lq
Number of Observations Read      504
Number of Observations Used      504
NOTE: No intercept in model. R-Square is redefined.
Analysis of Variance
Source          DF          Sum of Squares          Mean Square          F Value          Pr > F
Model           47          2695.10992             57.34276           1448.02          <.0001
Error          457          18.09757              0.03960
Uncorrected Total 504          2713.20749
Root MSE              0.19900          R-Square              0.9933
Dependent Mean        2.26461          Adj R-Sq              0.9926
Coeff Var              8.78735

Parameter Estimates
Variable        DF          Parameter Estimate          Standard Error          t Value          Pr > |t|
lk              1              0.26170              0.10229              2.56              0.0108
ll              1              0.97015              0.08062             12.03             <.0001
di1             1             -3.47109              0.32033            -10.84            <.0001
di2             1             -3.46548              0.30225            -11.47            <.0001
...
di17            1             -2.02654              0.23223             -8.73             <.0001
di18            1             -3.09851              0.35848             -8.64             <.0001
dt1978          1             -0.68102              0.08915             -7.64             <.0001
dt1979          1             -0.67069              0.08739             -7.67             <.0001
...
dt2003          1             -0.06556              0.06643             -0.99              0.3242
dt2004          1             -0.03504              0.06636             -0.53              0.5977

```

Listing 3 – Variance totale pour lq

```

The UNIVARIATE Procedure
Variable: lq
Moments
N              504          Sum Weights          504
Mean           2.2646137      Sum Observations      1141.3653
Std Deviation  0.50535105     Variance              0.25537969
Skewness       0.37780553     Kurtosis              -0.7530279
Uncorrected SS 2713.20749     Corrected SS          128.455983
Coeff Variation 22.3151107   Std Error Mean        0.02251013

Basic Statistical Measures
Location              Variability
Mean          2.264614      Std Deviation          0.50535
Median        2.173834      Variance              0.25538
Mode          3.245128      Range                2.24996
Interquartile Range          0.77316

```

Listing 4 – Variance intra-individuelle pour lq

The UNIVARIATE Procedure			
Variable: lqw			
Moments			
N	504	Sum Weights	504
Mean	0	Sum Observations	0
Std Deviation	0.27864683	Variance	0.07764406
Skewness	0.84507508	Kurtosis	3.73078323
Uncorrected SS	39.0549606	Corrected SS	39.0549606
Coeff Variation	.	Std Error Mean	0.01241192
Basic Statistical Measures			
Location		Variability	
Mean	0.00000	Std Deviation	0.27865
Median	-0.01472	Variance	0.07764
Mode	0.06686	Range	2.24362
		Interquartile Range	0.24662

Listing 5 – Variance inter-individuelle pour lq

The UNIVARIATE Procedure			
Variable: lqb			
Moments			
N	18	Sum Weights	18
Mean	2.2646137	Sum Observations	40.7630466
Std Deviation	0.4333789	Variance	0.18781727
Skewness	0.74207412	Kurtosis	-0.1701245
Uncorrected SS	95.5054474	Corrected SS	3.19289366
Coeff Variation	19.1369903	Std Error Mean	0.10214839
Basic Statistical Measures			
Location		Variability	
Mean	2.264614	Std Deviation	0.43338
Median	2.130406	Variance	0.18782
Mode	.	Range	1.55318
		Interquartile Range	0.44590

Listing 6 – Résultat de l'estimation dans la dimension intra-individuelle II

```

The REG Procedure
Model: MODEL1
Dependent Variable: lqw
Number of Observations Read      504
Number of Observations Used      504
NOTE: No intercept in model. R-Square is redefined.
Analysis of Variance
Source                DF          Sum of Squares          Mean Square          F Value          Pr > F
Model                  29          20.95739                0.72267             18.97            <.0001
Error                  475          18.09757                0.03810
Uncorrected Total     504          39.05496
Root MSE              0.19519          R-Square             0.5366
Dependent Mean       1.22477E-16      Adj R-Sq             0.5083
Coeff Var             1.593708E17
Parameter Estimates
Variable              DF          Parameter Estimate      Standard Error      t Value          Pr > |t|
lkw                   1           0.26170                0.10033             2.61             0.0094
llw                   1           0.97015                0.07908            12.27            <.0001
dtw1978              1          -0.68102                0.08744             -7.79            <.0001
dtw1979              1          -0.67069                0.08572             -7.82            <.0001
...
dtw2003              1          -0.06556                0.06516             -1.01            0.3149
dtw2004              1          -0.03504                0.06509             -0.54            0.5906

```

Listing 7 – Résultat de l'estimation dans la dimension inter-individuelle

```

The REG Procedure
Model: MODEL1
Dependent Variable: lqb
Number of Observations Read      18
Number of Observations Used      18
Analysis of Variance
Source                DF          Sum of Squares          Mean Square          F Value          Pr > F
Model                  2           1.88860                0.94430             10.86            0.0012
Error                  15          1.30429                0.08695
Corrected Total       17          3.19289
Root MSE              0.29488          R-Square             0.5915
Dependent Mean       2.26461          Adj R-Sq             0.5370
Coeff Var             13.02111
Parameter Estimates
Variable              DF          Parameter Estimate      Standard Error      t Value          Pr > |t|
Intercept            1          -0.21423                0.69148             -0.31            0.7610
lkb                  1           0.25376                0.09535             2.66             0.0178
llb                  1           0.33999                0.14010             2.43             0.0283

```

Listing 8 – Résultat de l'estimation des moindres carrés quasi généralisés

The REG Procedure					
Model: MODEL1					
Dependent Variable: lqg					
Number of Observations Read		504			
Number of Observations Used		504			
NOTE: No intercept in model. R-Square is redefined.					
Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	30	62.96033	2.09868	51.03	<.0001
Error	474	19.49211	0.04112		
Uncorrected Total	504	82.45244			
Root MSE		0.20279	R-Square	0.7636	
Dependent Mean		0.28849	Adj R-Sq	0.7486	
Coeff Var		70.29216			
Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > t
lkg	1	0.24973	0.07109	3.51	0.0005
llg	1	0.86776	0.06689	12.97	<.0001
dtg1978	1	-3.28279	0.31759	-10.34	<.0001
dtg1979	1	-3.27335	0.31675	-10.33	<.0001
...					
dtg2004	1	-2.67941	0.29101	-9.21	<.0001
dtg2005	1	-2.64748	0.28949	-9.15	<.0001